

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		12/29/2017	0.00000 %	19,453,525,155.49	0.00	262,985,793.07	0.00	19,190,539,362.42	262,985,793.07	0.00
1M-1	30711XUS1	01/24/2018	2.20213 %	185,069,763.21	339,623.06	1,096,225.88	0.00	183,973,537.33	1,435,848.94	0.00
1M-1H		12/29/2017	0.00000 %	9,741,118.21	0.00	57,699.68	0.00	9,683,418.53	57,699.68	0.00
1M-2A	30711XUT9	01/24/2018	3.95213 %	133,258,000.00	438,877.45	0.00	0.00	133,258,000.00	438,877.45	0.00
1M-AH		12/29/2017	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	01/24/2018	3.95213 %	133,258,000.00	438,877.45	0.00	0.00	133,258,000.00	438,877.45	0.00
1M-BH		12/29/2017	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	01/24/2018	3.95213 %	135,218,000.00	445,332.60	0.00	0.00	135,218,000.00	445,332.60	0.00
1M-CH		12/29/2017	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	01/24/2018	3.95213 %	401,734,000.00	1,323,087.49	0.00	0.00	401,734,000.00	1,323,087.49	0.00
1M-2H		12/29/2017	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	01/24/2018	5.55213 %	97,984,000.00	453,349.92	0.00	0.00	97,984,000.00	453,349.92	0.00
1B-1H		12/29/2017	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		12/29/2017	0.00000 %	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1A-I1	30711XUY8	01/24/2018	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1A-I2	30711XVA9	01/24/2018	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1A-I3	30711XVC5	01/24/2018	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1A-I4	30711XVE1	01/24/2018	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1B-I1	30711XVG6	01/24/2018	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1B-I2	30711XVJ0	01/24/2018	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1B-I3	30711XVL5	01/24/2018	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1B-I4	30711XVN1	01/24/2018	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1C-I1	30711XVQ4	01/24/2018	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	01/24/2018	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	01/24/2018	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	01/24/2018	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	01/24/2018	2.15213 %	133,258,000.00	238,990.45	0.00	0.00	133,258,000.00	238,990.45	0.00
1E-A2	30711XVB7	01/24/2018	2.55213 %	133,258,000.00	283,409.78	0.00	0.00	133,258,000.00	283,409.78	0.00
1E-A3	30711XVD3	01/24/2018	2.95213 %	133,258,000.00	327,829.12	0.00	0.00	133,258,000.00	327,829.12	0.00
1E-A4	30711XVF8	01/24/2018	3.35213 %	133,258,000.00	372,248.45	0.00	0.00	133,258,000.00	372,248.45	0.00
1E-B1	30711XVH4	01/24/2018	2.15213 %	133,258,000.00	238,990.45	0.00	0.00	133,258,000.00	238,990.45	0.00
1E-B2	30711XVK7	01/24/2018	2.55213 %	133,258,000.00	283,409.78	0.00	0.00	133,258,000.00	283,409.78	0.00
1E-B3	30711XVM3	01/24/2018	2.95213 %	133,258,000.00	327,829.12	0.00	0.00	133,258,000.00	327,829.12	0.00
1E-B4	30711XVP6	01/24/2018	3.35213 %	133,258,000.00	372,248.45	0.00	0.00	133,258,000.00	372,248.45	0.00
1E-C1	30711XVR2	01/24/2018	2.15213 %	135,218,000.00	242,505.60	0.00	0.00	135,218,000.00	242,505.60	0.00
1E-C2	30711XVT8	01/24/2018	2.55213 %	135,218,000.00	287,578.26	0.00	0.00	135,218,000.00	287,578.26	0.00
1E-C3	30711XVV3	01/24/2018	2.95213 %	135,218,000.00	332,650.93	0.00	0.00	135,218,000.00	332,650.93	0.00
1E-C4	30711XVX9	01/24/2018	3.35213 %	135,218,000.00	377,723.60	0.00	0.00	135,218,000.00	377,723.60	0.00
1E-D1	30711XVY7	01/24/2018	2.15213 %	266,516,000.00	477,980.90	0.00	0.00	266,516,000.00	477,980.90	0.00
1E-D2	30711XVZ4	01/24/2018	2.55213 %	266,516,000.00	566,819.57	0.00	0.00	266,516,000.00	566,819.57	0.00
1E-D3	30711XWA8	01/24/2018	2.95213 %	266,516,000.00	655,658.23	0.00	0.00	266,516,000.00	655,658.23	0.00
1E-D4	30711XWB6	01/24/2018	3.35213 %	266,516,000.00	744,496.90	0.00	0.00	266,516,000.00	744,496.90	0.00
1E-D5	30711XWC4	01/24/2018	3.95213 %	266,516,000.00	877,754.90	0.00	0.00	266,516,000.00	877,754.90	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XWD2	01/24/2018	2.15213 %	268,476,000.00	481,496.04	0.00	0.00	268,476,000.00	481,496.04	0.00
1E-F2	30711XWE0	01/24/2018	2.55213 %	268,476,000.00	570,988.04	0.00	0.00	268,476,000.00	570,988.04	0.00
1E-F3	30711XWF7	01/24/2018	2.95213 %	268,476,000.00	660,480.04	0.00	0.00	268,476,000.00	660,480.04	0.00
1E-F4	30711XWG5	01/24/2018	3.35213 %	268,476,000.00	749,972.04	0.00	0.00	268,476,000.00	749,972.04	0.00
1E-F5	30711XWH3	01/24/2018	3.95213 %	268,476,000.00	884,210.04	0.00	0.00	268,476,000.00	884,210.04	0.00
1X-1	30711XWJ9	01/24/2018	1.80000 %	0.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00
1X-2	30711XWK6	01/24/2018	1.40000 %	0.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00
1X-3	30711XWL4	01/24/2018	1.00000 %	0.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00
1X-4	30711XWM2	01/24/2018	0.60000 %	0.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00
1Y-1	30711XWN0	01/24/2018	1.80000 %	0.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00
1Y-2	30711XWP5	01/24/2018	1.40000 %	0.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00
1Y-3	30711XWQ3	01/24/2018	1.00000 %	0.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00
1Y-4	30711XWR1	01/24/2018	0.60000 %	0.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00
2A-H		12/29/2017	0.00000 %	12,639,421,515.79	0.00	109,757,716.48	0.00	12,529,663,799.30	109,757,716.48	0.00
2M-1	30711XWS9	01/24/2018	2.20213 %	106,923,104.93	196,215.48	727,824.02	0.00	106,195,280.91	924,039.50	0.00
2M-1H		12/29/2017	0.00000 %	5,627,840.12	0.00	38,308.63	0.00	5,589,531.49	38,308.63	0.00
2M-2A	30711XWT7	01/24/2018	4.05213 %	101,332,000.00	342,175.36	0.00	0.00	101,332,000.00	342,175.36	0.00
2M-AH		12/29/2017	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	01/24/2018	4.05213 %	101,332,000.00	342,175.36	0.00	0.00	101,332,000.00	342,175.36	0.00
2M-BH		12/29/2017	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	01/24/2018	4.05213 %	101,332,000.00	342,175.36	0.00	0.00	101,332,000.00	342,175.36	0.00
2M-CH		12/29/2017	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	01/24/2018	4.05213 %	303,996,000.00	1,026,526.09	0.00	0.00	303,996,000.00	1,026,526.09	0.00
2M-2H		12/29/2017	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	01/24/2018	6.00213 %	63,333,000.00	316,777.42	0.00	0.00	63,333,000.00	316,777.42	0.00
2B-1H		12/29/2017	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		12/29/2017	0.00000 %	66,666,437.00	0.00	0.00	0.00	66,666,437.00	0.00	0.00
2A-I1	30711XWY6	01/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2A-I2	30711XXA7	01/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2A-I3	30711XXC3	01/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2A-I4	30711XXE9	01/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2B-I1	30711XXG4	01/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2B-I2	30711XXH2	01/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2B-I3	30711XXK5	01/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2B-I4	30711XXM1	01/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2C-I1	30711XXP4	01/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	01/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	01/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	01/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	01/24/2018	2.25213 %	101,332,000.00	190,177.36	0.00	0.00	101,332,000.00	190,177.36	0.00
2E-A2	30711XXB5	01/24/2018	2.65213 %	101,332,000.00	223,954.70	0.00	0.00	101,332,000.00	223,954.70	0.00
2E-A3	30711XXD1	01/24/2018	3.05213 %	101,332,000.00	257,732.03	0.00	0.00	101,332,000.00	257,732.03	0.00
2E-A4	30711XXF6	01/24/2018	3.45213 %	101,332,000.00	291,509.36	0.00	0.00	101,332,000.00	291,509.36	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XYR9	01/24/2018	2.25213 %	101,332,000.00	190,177.36	0.00	0.00	101,332,000.00	190,177.36	0.00
2E-B2	30711XXJ8	01/24/2018	2.65213 %	101,332,000.00	223,954.70	0.00	0.00	101,332,000.00	223,954.70	0.00
2E-B3	30711XXL3	01/24/2018	3.05213 %	101,332,000.00	257,732.03	0.00	0.00	101,332,000.00	257,732.03	0.00
2E-B4	30711XXN9	01/24/2018	3.45213 %	101,332,000.00	291,509.36	0.00	0.00	101,332,000.00	291,509.36	0.00
2E-C1	30711XXQ2	01/24/2018	2.25213 %	101,332,000.00	190,177.36	0.00	0.00	101,332,000.00	190,177.36	0.00
2E-C2	30711XXS8	01/24/2018	2.65213 %	101,332,000.00	223,954.70	0.00	0.00	101,332,000.00	223,954.70	0.00
2E-C3	30711XXU3	01/24/2018	3.05213 %	101,332,000.00	257,732.03	0.00	0.00	101,332,000.00	257,732.03	0.00
2E-C4	30711XXW9	01/24/2018	3.45213 %	101,332,000.00	291,509.36	0.00	0.00	101,332,000.00	291,509.36	0.00
2E-D1	30711XXX7	01/24/2018	2.25213 %	202,664,000.00	380,354.73	0.00	0.00	202,664,000.00	380,354.73	0.00
2E-D2	30711XXY5	01/24/2018	2.65213 %	202,664,000.00	447,909.40	0.00	0.00	202,664,000.00	447,909.40	0.00
2E-D3	30711XXZ2	01/24/2018	3.05213 %	202,664,000.00	515,464.06	0.00	0.00	202,664,000.00	515,464.06	0.00
2E-D4	30711XYA6	01/24/2018	3.45213 %	202,664,000.00	583,018.73	0.00	0.00	202,664,000.00	583,018.73	0.00
2E-D5	30711XYB4	01/24/2018	4.05213 %	202,664,000.00	684,350.73	0.00	0.00	202,664,000.00	684,350.73	0.00
2E-F1	30711XYC2	01/24/2018	2.25213 %	202,664,000.00	380,354.73	0.00	0.00	202,664,000.00	380,354.73	0.00
2E-F2	30711XYD0	01/24/2018	2.65213 %	202,664,000.00	447,909.40	0.00	0.00	202,664,000.00	447,909.40	0.00
2E-F3	30711XYE8	01/24/2018	3.05213 %	202,664,000.00	515,464.06	0.00	0.00	202,664,000.00	515,464.06	0.00
2E-F4	30711XYF5	01/24/2018	3.45213 %	202,664,000.00	583,018.73	0.00	0.00	202,664,000.00	583,018.73	0.00
2E-F5	30711XYG3	01/24/2018	4.05213 %	202,664,000.00	684,350.73	0.00	0.00	202,664,000.00	684,350.73	0.00
2X-1	30711XYH1	01/24/2018	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2X-2	30711XYJ7	01/24/2018	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2X-3	30711XYK4	01/24/2018	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2X-4	30711XYL2	01/24/2018	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
2Y-1	30711XYM0	01/24/2018	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2Y-2	30711XYN8	01/24/2018	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2Y-3	30711XYP3	01/24/2018	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2Y-4	30711XYQ1	01/24/2018	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
Totals				41,750,203,418.75	31,056,979.38	374,663,567.76	0.00	41,375,539,850.98	405,720,547.14	0.00

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	19,453,525,155.49	27,243,460.89	235,742,332.18	0.00	0.00	262,985,793.07	19,190,539,362.42	0.96906322	262,985,793.07
1M-1	186,170,000.00	185,069,763.21	1,096,225.88	0.00	0.00	0.00	1,096,225.88	183,973,537.33	0.98820184	1,096,225.88
1M-1H	9,799,029.00	9,741,118.21	57,699.68	0.00	0.00	0.00	57,699.68	9,683,418.53	0.98820184	57,699.68
1M-2A	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-AH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	103,141,594.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00	1.00000000	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	12,639,421,515.79	17,112,156.39	92,645,560.09	0.00	0.00	109,757,716.48	12,529,663,799.30	0.98143919	109,757,716.48
2M-1	107,666,000.00	106,923,104.93	727,824.02	0.00	0.00	0.00	727,824.02	106,195,280.91	0.98633999	727,824.02
2M-1H	5,666,942.00	5,627,840.12	38,308.63	0.00	0.00	0.00	38,308.63	5,589,531.49	0.98633999	38,308.63
2M-2A	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-AH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2B	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-BH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	303,996,000.00	0.00	0.00	0.00	0.00	0.00	303,996,000.00	1.00000000	0.00
2M-2H	16,002,894.00	16,002,894.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00	1.00000000	0.00
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,666,437.00	0.00	0.00	0.00	0.00	0.00	66,666,437.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	41,750,203,418.75	46,275,675.49	328,387,892.27	0.00	0.00	374,663,567.76	41,375,539,850.98	0.97978959	374,663,567.76

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	982.34319856	1.37571100	11.90426284	0.00000000	0.00000000	13.27997384	969.06322472	0.96906322	13.27997384
1M-1	186,170,000.00	994.09014992	5.88830574	0.00000000	0.00000000	0.00000000	5.88830574	988.20184417	0.98820184	5.88830574
1M-1H	9,799,029.00	994.09015016	5.88830587	0.00000000	0.00000000	0.00000000	5.88830587	988.20184428	0.98820184	5.88830587
1M-2A	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	21,146,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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www.ctslink.com
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	990.03643413	1.34038241	7.25685743	0.00000000	0.00000000	8.59723984	981.43919429	0.98143919	8.59723984
2M-1	107,666,000.00	993.10000307	6.76001728	0.00000000	0.00000000	0.00000000	6.76001728	986.33998579	0.98633999	6.76001728
2M-1H	5,666,942.00	993.10000349	6.76001801	0.00000000	0.00000000	0.00000000	6.76001801	986.33998548	0.98633999	6.76001801
2M-2A	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	16,002,894.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F1	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	19,453,525,155.49	0.00	0.00	0.00	0.00	0.00	0.00	19,190,539,362.42
1M-1	12/26/17 - 01/24/18	30	2.20213 %	185,069,763.21	339,623.06	0.00	0.00	0.00	339,623.06	0.00	183,973,537.33
1M-1H	N/A	N/A	0.00000 %	9,741,118.21	0.00	0.00	0.00	0.00	0.00	0.00	9,683,418.53
1M-2A	12/26/17 - 01/24/18	30	3.95213 %	133,258,000.00	438,877.45	0.00	0.00	0.00	438,877.45	0.00	133,258,000.00
1M-AH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2B	12/26/17 - 01/24/18	30	3.95213 %	133,258,000.00	438,877.45	0.00	0.00	0.00	438,877.45	0.00	133,258,000.00
1M-BH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2C	12/26/17 - 01/24/18	30	3.95213 %	135,218,000.00	445,332.60	0.00	0.00	0.00	445,332.60	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	12/26/17 - 01/24/18	30	3.95213 %	401,734,000.00	1,323,087.49	0.00	0.00	0.00	1,323,087.49	0.00	401,734,000.00
1M-2H	N/A	N/A	0.00000 %	21,146,536.00	0.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00
1B-1	12/26/17 - 01/24/18	30	5.55213 %	97,984,000.00	453,349.92	0.00	0.00	0.00	453,349.92	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	103,141,594.00	0.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00
1A-I1	12/26/17 - 01/24/18	30	1.80000 %	133,258,000.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00	133,258,000.00
1A-I2	12/26/17 - 01/24/18	30	1.40000 %	133,258,000.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00	133,258,000.00
1A-I3	12/26/17 - 01/24/18	30	1.00000 %	133,258,000.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00	133,258,000.00
1A-I4	12/26/17 - 01/24/18	30	0.60000 %	133,258,000.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00	133,258,000.00
1B-I1	12/26/17 - 01/24/18	30	1.80000 %	133,258,000.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00	133,258,000.00
1B-I2	12/26/17 - 01/24/18	30	1.40000 %	133,258,000.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00	133,258,000.00
1B-I3	12/26/17 - 01/24/18	30	1.00000 %	133,258,000.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00	133,258,000.00
1B-I4	12/26/17 - 01/24/18	30	0.60000 %	133,258,000.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00	133,258,000.00
1C-I1	12/26/17 - 01/24/18	30	1.80000 %	135,218,000.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00	135,218,000.00
1C-I2	12/26/17 - 01/24/18	30	1.40000 %	135,218,000.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00	135,218,000.00
1C-I3	12/26/17 - 01/24/18	30	1.00000 %	135,218,000.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00	135,218,000.00
1C-I4	12/26/17 - 01/24/18	30	0.60000 %	135,218,000.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00	135,218,000.00
1E-A1	12/26/17 - 01/24/18	30	2.15213 %	133,258,000.00	238,990.45	0.00	0.00	0.00	238,990.45	0.00	133,258,000.00
1E-A2	12/26/17 - 01/24/18	30	2.55213 %	133,258,000.00	283,409.78	0.00	0.00	0.00	283,409.78	0.00	133,258,000.00
1E-A3	12/26/17 - 01/24/18	30	2.95213 %	133,258,000.00	327,829.12	0.00	0.00	0.00	327,829.12	0.00	133,258,000.00
1E-A4	12/26/17 - 01/24/18	30	3.35213 %	133,258,000.00	372,248.45	0.00	0.00	0.00	372,248.45	0.00	133,258,000.00
1E-B1	12/26/17 - 01/24/18	30	2.15213 %	133,258,000.00	238,990.45	0.00	0.00	0.00	238,990.45	0.00	133,258,000.00
1E-B2	12/26/17 - 01/24/18	30	2.55213 %	133,258,000.00	283,409.78	0.00	0.00	0.00	283,409.78	0.00	133,258,000.00
1E-B3	12/26/17 - 01/24/18	30	2.95213 %	133,258,000.00	327,829.12	0.00	0.00	0.00	327,829.12	0.00	133,258,000.00
1E-B4	12/26/17 - 01/24/18	30	3.35213 %	133,258,000.00	372,248.45	0.00	0.00	0.00	372,248.45	0.00	133,258,000.00
1E-C1	12/26/17 - 01/24/18	30	2.15213 %	135,218,000.00	242,505.60	0.00	0.00	0.00	242,505.60	0.00	135,218,000.00
1E-C2	12/26/17 - 01/24/18	30	2.55213 %	135,218,000.00	287,578.26	0.00	0.00	0.00	287,578.26	0.00	135,218,000.00
1E-C3	12/26/17 - 01/24/18	30	2.95213 %	135,218,000.00	332,650.93	0.00	0.00	0.00	332,650.93	0.00	135,218,000.00
1E-C4	12/26/17 - 01/24/18	30	3.35213 %	135,218,000.00	377,723.60	0.00	0.00	0.00	377,723.60	0.00	135,218,000.00
1E-D1	12/26/17 - 01/24/18	30	2.15213 %	266,516,000.00	477,980.90	0.00	0.00	0.00	477,980.90	0.00	266,516,000.00
1E-D2	12/26/17 - 01/24/18	30	2.55213 %	266,516,000.00	566,819.57	0.00	0.00	0.00	566,819.57	0.00	266,516,000.00
1E-D3	12/26/17 - 01/24/18	30	2.95213 %	266,516,000.00	655,658.23	0.00	0.00	0.00	655,658.23	0.00	266,516,000.00
1E-D4	12/26/17 - 01/24/18	30	3.35213 %	266,516,000.00	744,496.90	0.00	0.00	0.00	744,496.90	0.00	266,516,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	12/26/17 - 01/24/18	30	3.95213 %	266,516,000.00	877,754.90	0.00	0.00	0.00	877,754.90	0.00	266,516,000.00
1E-F1	12/26/17 - 01/24/18	30	2.15213 %	268,476,000.00	481,496.04	0.00	0.00	0.00	481,496.04	0.00	268,476,000.00
1E-F2	12/26/17 - 01/24/18	30	2.55213 %	268,476,000.00	570,988.04	0.00	0.00	0.00	570,988.04	0.00	268,476,000.00
1E-F3	12/26/17 - 01/24/18	30	2.95213 %	268,476,000.00	660,480.04	0.00	0.00	0.00	660,480.04	0.00	268,476,000.00
1E-F4	12/26/17 - 01/24/18	30	3.35213 %	268,476,000.00	749,972.04	0.00	0.00	0.00	749,972.04	0.00	268,476,000.00
1E-F5	12/26/17 - 01/24/18	30	3.95213 %	268,476,000.00	884,210.04	0.00	0.00	0.00	884,210.04	0.00	268,476,000.00
1X-1	12/26/17 - 01/24/18	30	1.80000 %	266,516,000.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00	266,516,000.00
1X-2	12/26/17 - 01/24/18	30	1.40000 %	266,516,000.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00	266,516,000.00
1X-3	12/26/17 - 01/24/18	30	1.00000 %	266,516,000.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00	266,516,000.00
1X-4	12/26/17 - 01/24/18	30	0.60000 %	266,516,000.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00	266,516,000.00
1Y-1	12/26/17 - 01/24/18	30	1.80000 %	268,476,000.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00	268,476,000.00
1Y-2	12/26/17 - 01/24/18	30	1.40000 %	268,476,000.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00	268,476,000.00
1Y-3	12/26/17 - 01/24/18	30	1.00000 %	268,476,000.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00	268,476,000.00
1Y-4	12/26/17 - 01/24/18	30	0.60000 %	268,476,000.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	12,639,421,515.79	0.00	0.00	0.00	0.00	0.00	0.00	12,529,663,799.30
2M-1	12/26/17 - 01/24/18	30	2.20213 %	106,923,104.93	196,215.48	0.00	0.00	0.00	196,215.48	0.00	106,195,280.91
2M-1H	N/A	N/A	0.00000 %	5,627,840.12	0.00	0.00	0.00	0.00	0.00	0.00	5,589,531.49
2M-2A	12/26/17 - 01/24/18	30	4.05213 %	101,332,000.00	342,175.36	0.00	0.00	0.00	342,175.36	0.00	101,332,000.00
2M-AH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2B	12/26/17 - 01/24/18	30	4.05213 %	101,332,000.00	342,175.36	0.00	0.00	0.00	342,175.36	0.00	101,332,000.00
2M-BH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2C	12/26/17 - 01/24/18	30	4.05213 %	101,332,000.00	342,175.36	0.00	0.00	0.00	342,175.36	0.00	101,332,000.00
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	12/26/17 - 01/24/18	30	4.05213 %	303,996,000.00	1,026,526.09	0.00	0.00	0.00	1,026,526.09	0.00	303,996,000.00
2M-2H	N/A	N/A	0.00000 %	16,002,894.00	0.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00
2B-1	12/26/17 - 01/24/18	30	6.00213 %	63,333,000.00	316,777.42	0.00	0.00	0.00	316,777.42	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,666,437.00	0.00	0.00	0.00	0.00	0.00	0.00	66,666,437.00
2A-I1	12/26/17 - 01/24/18	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2A-I2	12/26/17 - 01/24/18	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2A-I3	12/26/17 - 01/24/18	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2A-I4	12/26/17 - 01/24/18	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2B-I1	12/26/17 - 01/24/18	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2B-I2	12/26/17 - 01/24/18	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2B-I3	12/26/17 - 01/24/18	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2B-I4	12/26/17 - 01/24/18	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2C-I1	12/26/17 - 01/24/18	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2C-I2	12/26/17 - 01/24/18	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2C-I3	12/26/17 - 01/24/18	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2C-I4	12/26/17 - 01/24/18	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2E-A1	12/26/17 - 01/24/18	30	2.25213 %	101,332,000.00	190,177.36	0.00	0.00	0.00	190,177.36	0.00	101,332,000.00
2E-A2	12/26/17 - 01/24/18	30	2.65213 %	101,332,000.00	223,954.70	0.00	0.00	0.00	223,954.70	0.00	101,332,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	12/26/17 - 01/24/18	30	3.05213 %	101,332,000.00	257,732.03	0.00	0.00	0.00	257,732.03	0.00	101,332,000.00
2E-A4	12/26/17 - 01/24/18	30	3.45213 %	101,332,000.00	291,509.36	0.00	0.00	0.00	291,509.36	0.00	101,332,000.00
2E-B1	12/26/17 - 01/24/18	30	2.25213 %	101,332,000.00	190,177.36	0.00	0.00	0.00	190,177.36	0.00	101,332,000.00
2E-B2	12/26/17 - 01/24/18	30	2.65213 %	101,332,000.00	223,954.70	0.00	0.00	0.00	223,954.70	0.00	101,332,000.00
2E-B3	12/26/17 - 01/24/18	30	3.05213 %	101,332,000.00	257,732.03	0.00	0.00	0.00	257,732.03	0.00	101,332,000.00
2E-B4	12/26/17 - 01/24/18	30	3.45213 %	101,332,000.00	291,509.36	0.00	0.00	0.00	291,509.36	0.00	101,332,000.00
2E-C1	12/26/17 - 01/24/18	30	2.25213 %	101,332,000.00	190,177.36	0.00	0.00	0.00	190,177.36	0.00	101,332,000.00
2E-C2	12/26/17 - 01/24/18	30	2.65213 %	101,332,000.00	223,954.70	0.00	0.00	0.00	223,954.70	0.00	101,332,000.00
2E-C3	12/26/17 - 01/24/18	30	3.05213 %	101,332,000.00	257,732.03	0.00	0.00	0.00	257,732.03	0.00	101,332,000.00
2E-C4	12/26/17 - 01/24/18	30	3.45213 %	101,332,000.00	291,509.36	0.00	0.00	0.00	291,509.36	0.00	101,332,000.00
2E-D1	12/26/17 - 01/24/18	30	2.25213 %	202,664,000.00	380,354.73	0.00	0.00	0.00	380,354.73	0.00	202,664,000.00
2E-D2	12/26/17 - 01/24/18	30	2.65213 %	202,664,000.00	447,909.40	0.00	0.00	0.00	447,909.40	0.00	202,664,000.00
2E-D3	12/26/17 - 01/24/18	30	3.05213 %	202,664,000.00	515,464.06	0.00	0.00	0.00	515,464.06	0.00	202,664,000.00
2E-D4	12/26/17 - 01/24/18	30	3.45213 %	202,664,000.00	583,018.73	0.00	0.00	0.00	583,018.73	0.00	202,664,000.00
2E-D5	12/26/17 - 01/24/18	30	4.05213 %	202,664,000.00	684,350.73	0.00	0.00	0.00	684,350.73	0.00	202,664,000.00
2E-F1	12/26/17 - 01/24/18	30	2.25213 %	202,664,000.00	380,354.73	0.00	0.00	0.00	380,354.73	0.00	202,664,000.00
2E-F2	12/26/17 - 01/24/18	30	2.65213 %	202,664,000.00	447,909.40	0.00	0.00	0.00	447,909.40	0.00	202,664,000.00
2E-F3	12/26/17 - 01/24/18	30	3.05213 %	202,664,000.00	515,464.06	0.00	0.00	0.00	515,464.06	0.00	202,664,000.00
2E-F4	12/26/17 - 01/24/18	30	3.45213 %	202,664,000.00	583,018.73	0.00	0.00	0.00	583,018.73	0.00	202,664,000.00
2E-F5	12/26/17 - 01/24/18	30	4.05213 %	202,664,000.00	684,350.73	0.00	0.00	0.00	684,350.73	0.00	202,664,000.00
2X-1	12/26/17 - 01/24/18	30	1.80000 %	202,664,000.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00	202,664,000.00
2X-2	12/26/17 - 01/24/18	30	1.40000 %	202,664,000.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00	202,664,000.00
2X-3	12/26/17 - 01/24/18	30	1.00000 %	202,664,000.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00	202,664,000.00
2X-4	12/26/17 - 01/24/18	30	0.60000 %	202,664,000.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00	202,664,000.00
2Y-1	12/26/17 - 01/24/18	30	1.80000 %	202,664,000.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00	202,664,000.00
2Y-2	12/26/17 - 01/24/18	30	1.40000 %	202,664,000.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00	202,664,000.00
2Y-3	12/26/17 - 01/24/18	30	1.00000 %	202,664,000.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00	202,664,000.00
2Y-4	12/26/17 - 01/24/18	30	0.60000 %	202,664,000.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00	202,664,000.00
Totals					31,056,979.38	0.00	0.00	0.00	31,056,979.38	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	19,803,186,080.00	0.00000 %	982.34319856	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	969.06322472
1M-1	186,170,000.00	2.20213 %	994.09014992	1.82426309	0.00000000	0.00000000	0.00000000	1.82426309	0.00000000	988.20184417
1M-1H	9,799,029.00	0.00000 %	994.09015016	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.20184428
1M-2A	133,258,000.00	3.95213 %	1000.00000000	3.29344167	0.00000000	0.00000000	0.00000000	3.29344167	0.00000000	1000.00000000
1M-AH	7,014,568.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	133,258,000.00	3.95213 %	1000.00000000	3.29344167	0.00000000	0.00000000	0.00000000	3.29344167	0.00000000	1000.00000000
1M-BH	7,014,568.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	135,218,000.00	3.95213 %	1000.00000000	3.29344170	0.00000000	0.00000000	0.00000000	3.29344170	0.00000000	1000.00000000
1M-CH	7,117,400.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	401,734,000.00	3.95213 %	1000.00000000	3.29344166	0.00000000	0.00000000	0.00000000	3.29344166	0.00000000	1000.00000000
1M-2H	21,146,536.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	97,984,000.00	5.55213 %	1000.00000000	4.62677498	0.00000000	0.00000000	0.00000000	4.62677498	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666669	0.00000000	0.00000000	0.00000000	1.16666669	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333331	0.00000000	0.00000000	0.00000000	0.83333331	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666669	0.00000000	0.00000000	0.00000000	1.16666669	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333331	0.00000000	0.00000000	0.00000000	0.83333331	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.15213 %	1000.00000000	1.79344167	0.00000000	0.00000000	0.00000000	1.79344167	0.00000000	1000.00000000
1E-A2	133,258,000.00	2.55213 %	1000.00000000	2.12677498	0.00000000	0.00000000	0.00000000	2.12677498	0.00000000	1000.00000000
1E-A3	133,258,000.00	2.95213 %	1000.00000000	2.46010836	0.00000000	0.00000000	0.00000000	2.46010836	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.35213 %	1000.00000000	2.79344167	0.00000000	0.00000000	0.00000000	2.79344167	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.15213 %	1000.00000000	1.79344167	0.00000000	0.00000000	0.00000000	1.79344167	0.00000000	1000.00000000
1E-B2	133,258,000.00	2.55213 %	1000.00000000	2.12677498	0.00000000	0.00000000	0.00000000	2.12677498	0.00000000	1000.00000000
1E-B3	133,258,000.00	2.95213 %	1000.00000000	2.46010836	0.00000000	0.00000000	0.00000000	2.46010836	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.35213 %	1000.00000000	2.79344167	0.00000000	0.00000000	0.00000000	2.79344167	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.15213 %	1000.00000000	1.79344170	0.00000000	0.00000000	0.00000000	1.79344170	0.00000000	1000.00000000
1E-C2	135,218,000.00	2.55213 %	1000.00000000	2.12677499	0.00000000	0.00000000	0.00000000	2.12677499	0.00000000	1000.00000000
1E-C3	135,218,000.00	2.95213 %	1000.00000000	2.46010834	0.00000000	0.00000000	0.00000000	2.46010834	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.35213 %	1000.00000000	2.79344170	0.00000000	0.00000000	0.00000000	2.79344170	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.15213 %	1000.00000000	1.79344167	0.00000000	0.00000000	0.00000000	1.79344167	0.00000000	1000.00000000
1E-D2	266,516,000.00	2.55213 %	1000.00000000	2.12677502	0.00000000	0.00000000	0.00000000	2.12677502	0.00000000	1000.00000000
1E-D3	266,516,000.00	2.95213 %	1000.00000000	2.46010832	0.00000000	0.00000000	0.00000000	2.46010832	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.35213 %	1000.00000000	2.79344167	0.00000000	0.00000000	0.00000000	2.79344167	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	3.95213 %	1000.00000000	3.29344167	0.00000000	0.00000000	0.00000000	3.29344167	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.15213 %	1000.00000000	1.79344165	0.00000000	0.00000000	0.00000000	1.79344165	0.00000000	1000.00000000
1E-F2	268,476,000.00	2.55213 %	1000.00000000	2.12677498	0.00000000	0.00000000	0.00000000	2.12677498	0.00000000	1000.00000000
1E-F3	268,476,000.00	2.95213 %	1000.00000000	2.46010832	0.00000000	0.00000000	0.00000000	2.46010832	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.35213 %	1000.00000000	2.79344165	0.00000000	0.00000000	0.00000000	2.79344165	0.00000000	1000.00000000
1E-F5	268,476,000.00	3.95213 %	1000.00000000	3.29344165	0.00000000	0.00000000	0.00000000	3.29344165	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	990.03643413	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.43919429
2M-1	107,666,000.00	2.20213 %	993.10000307	1.82244608	0.00000000	0.00000000	0.00000000	1.82244608	0.00000000	986.33998579
2M-1H	5,666,942.00	0.00000 %	993.10000349	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.33998548
2M-2A	101,332,000.00	4.05213 %	1000.00000000	3.37677496	0.00000000	0.00000000	0.00000000	3.37677496	0.00000000	1000.00000000
2M-AH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	101,332,000.00	4.05213 %	1000.00000000	3.37677496	0.00000000	0.00000000	0.00000000	3.37677496	0.00000000	1000.00000000
2M-BH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	101,332,000.00	4.05213 %	1000.00000000	3.37677496	0.00000000	0.00000000	0.00000000	3.37677496	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	4.05213 %	1000.00000000	3.37677499	0.00000000	0.00000000	0.00000000	3.37677499	0.00000000	1000.00000000
2M-2H	16,002,894.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	63,333,000.00	6.00213 %	1000.00000000	5.00177506	0.00000000	0.00000000	0.00000000	5.00177506	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.25213 %	1000.00000000	1.87677496	0.00000000	0.00000000	0.00000000	1.87677496	0.00000000	1000.00000000
2E-A2	101,332,000.00	2.65213 %	1000.00000000	2.21010836	0.00000000	0.00000000	0.00000000	2.21010836	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	101,332,000.00	3.05213 %	1000.00000000	2.54344166	0.00000000	0.00000000	0.00000000	2.54344166	0.00000000	1000.00000000
2E-A4	101,332,000.00	3.45213 %	1000.00000000	2.87677496	0.00000000	0.00000000	0.00000000	2.87677496	0.00000000	1000.00000000
2E-B1	101,332,000.00	2.25213 %	1000.00000000	1.87677496	0.00000000	0.00000000	0.00000000	1.87677496	0.00000000	1000.00000000
2E-B2	101,332,000.00	2.65213 %	1000.00000000	2.21010836	0.00000000	0.00000000	0.00000000	2.21010836	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.05213 %	1000.00000000	2.54344166	0.00000000	0.00000000	0.00000000	2.54344166	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.45213 %	1000.00000000	2.87677496	0.00000000	0.00000000	0.00000000	2.87677496	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.25213 %	1000.00000000	1.87677496	0.00000000	0.00000000	0.00000000	1.87677496	0.00000000	1000.00000000
2E-C2	101,332,000.00	2.65213 %	1000.00000000	2.21010836	0.00000000	0.00000000	0.00000000	2.21010836	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.05213 %	1000.00000000	2.54344166	0.00000000	0.00000000	0.00000000	2.54344166	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.45213 %	1000.00000000	2.87677496	0.00000000	0.00000000	0.00000000	2.87677496	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.25213 %	1000.00000000	1.87677501	0.00000000	0.00000000	0.00000000	1.87677501	0.00000000	1000.00000000
2E-D2	202,664,000.00	2.65213 %	1000.00000000	2.21010836	0.00000000	0.00000000	0.00000000	2.21010836	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.05213 %	1000.00000000	2.54344166	0.00000000	0.00000000	0.00000000	2.54344166	0.00000000	1000.00000000
2E-D4	202,664,000.00	3.45213 %	1000.00000000	2.87677501	0.00000000	0.00000000	0.00000000	2.87677501	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.05213 %	1000.00000000	3.37677501	0.00000000	0.00000000	0.00000000	3.37677501	0.00000000	1000.00000000
2E-F1	202,664,000.00	2.25213 %	1000.00000000	1.87677501	0.00000000	0.00000000	0.00000000	1.87677501	0.00000000	1000.00000000
2E-F2	202,664,000.00	2.65213 %	1000.00000000	2.21010836	0.00000000	0.00000000	0.00000000	2.21010836	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.05213 %	1000.00000000	2.54344166	0.00000000	0.00000000	0.00000000	2.54344166	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.45213 %	1000.00000000	2.87677501	0.00000000	0.00000000	0.00000000	2.87677501	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.05213 %	1000.00000000	3.37677501	0.00000000	0.00000000	0.00000000	3.37677501	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	5,036,548.35
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	462,247.67
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>5,498,796.02</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,479,629.36
Total Withdrawals (Pool Distribution Amount)	<u>5,498,796.02</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>19,166.66</u>

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.552130%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	264,139,718.63
Total Principal Reduction Cumulative	614,958,790.72
Scheduled Principal Current	28,397,386.45
Scheduled Principal Cumulative	57,351,075.90
Unscheduled Principal Current	235,742,332.18
Unscheduled Principal Cumulative	557,607,714.82
Senior Reduction Amount	262,985,793.07
Subordinate Reduction Amount	1,153,925.56
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
<u>Group 2</u>	
Total Principal Reduction Current	110,523,849.13
Total Principal Reduction Cumulative	238,506,931.29
Scheduled Principal Current	17,878,289.04
Scheduled Principal Cumulative	36,278,217.28
Unscheduled Principal Current	92,645,560.09
Unscheduled Principal Cumulative	202,228,714.01
Senior Reduction Amount	109,757,716.48
Subordinate Reduction Amount	766,132.65
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Count	88483
Period Beginning Loan Count	87465
Period Reference Pool Removal Loan Count	792
Period Ending Loan Count	86673
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	20,013,360,042.93
Period PIF Loan Count Current	790
PIF Loan Count Cumulative	1806
Period PIF Loan UPB Current	225,994,399.49
PIF Loan UPB Cumulative	534,679,802.23
Period Partial Prepayment Amount	0.00
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	4
Repurchased Prior Credit Event UPB Curr	462,247.67
Repurchased Prior Credit Event UPB Cum	1,255,454.81
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Count	56296
Period Beginning Loan Count	55954
Period Reference Pool Removal Loan Count	296
Period Ending Loan Count	55658
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	13,094,780,380.39
Period PIF Loan Count Current	296
PIF Loan Count Cumulative	632
Period PIF Loan UPB Current	86,526,596.25
PIF Loan UPB Cumulative	189,391,932.94
Period Partial Prepayment Amount	0.00
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	6
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	540,831.71
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Structural Reporting	
Group 1	
Senior Percentage	95.936508%
Subordinate Percentage	4.063492%
Minimum Credit Enhancement Test Pass?	NO
Group 2	
Senior Percentage	95.714732%
Subordinate Percentage	4.285268%
Minimum Credit Enhancement Test Pass?	NO

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000%	4.000000%	4.060000%
1M-1	0.00	0.00	3.050000%	3.050000%	3.100000%
1M-1H	0.00	0.00	3.050000%	3.050000%	3.100000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.020000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.020000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.250000%	4.290000%
2M-1	0.00	0.00	3.400000%	3.400000%	3.430000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.430000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	302	64,283,296.47	0.348436%	0.321202%
60 Days	141	30,990,525.14	0.162680%	0.154849%
90 Days	1	356,552.58	0.001154%	0.001782%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	444	95,630,374.19	0.512270%	0.477833%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	246	57,099,313.46	0.441985%	0.436046%
60 Days	137	36,552,352.52	0.246146%	0.279137%
90 Days	0	0.00	0.000000%	0.000000%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	383	93,651,665.98	0.688131%	0.715183%

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**Group 1
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.000%
3 Month Average	N/A
12 Month Average	N/A

SDA	
Current Month	0.000%
3 Month Average	N/A
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	N/A
12 Month Average	N/A

Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$
else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Weighted Average Seasoning (WAS): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.000%
3 Month Average	N/A
12 Month Average	N/A

SDA	
Current Month	0.000%
3 Month Average	N/A
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	N/A
12 Month Average	N/A

Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$
else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Weighted Average Seasoning (WAS): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
	No Adjustments This Period			

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses this Period		

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
	No Adjustments this Period			

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jan-2018

1/16/2018

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses this Period			

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Total	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

[illegible]

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jan-2018

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

Group 1 - No Realized Loss Information to report this period.

Group 2 - No Realized Loss Information to report this period.

Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month 0.982 %
3 Month Average 0.000 %
12 Month Average 0.000 %

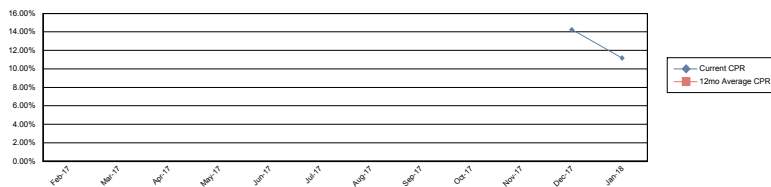
CPR

Current Month 11.169 %
3 Month Average 0.000 %
12 Month Average 0.000 %

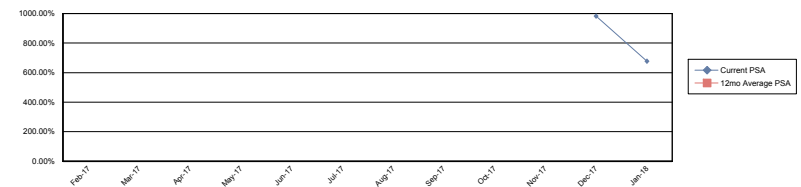
PSA

Current Month 676.678 %
3 Month Average 0.000 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.164 %
3 Month Average 0.000 %
12 Month Average 0.000 %

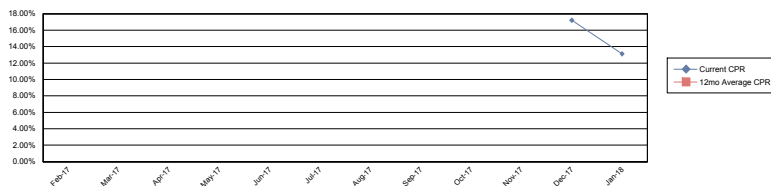
CPR

Current Month 13.110 %
3 Month Average 0.000 %
12 Month Average 0.000 %

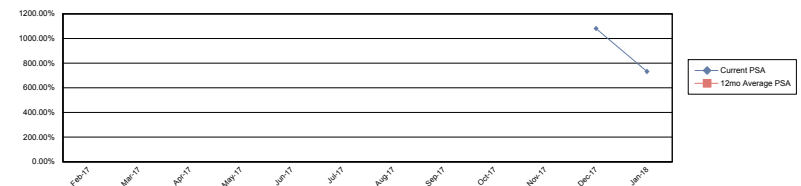
PSA

Current Month 730.841 %
3 Month Average 0.000 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

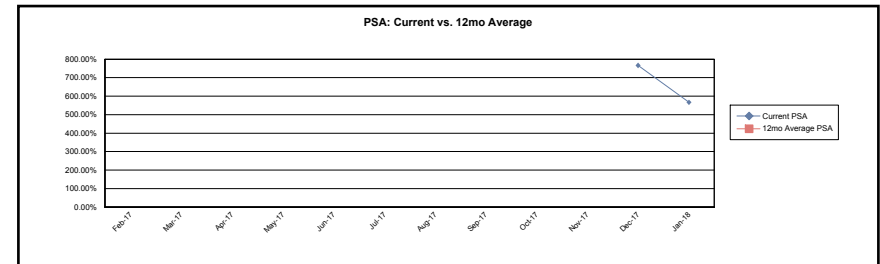
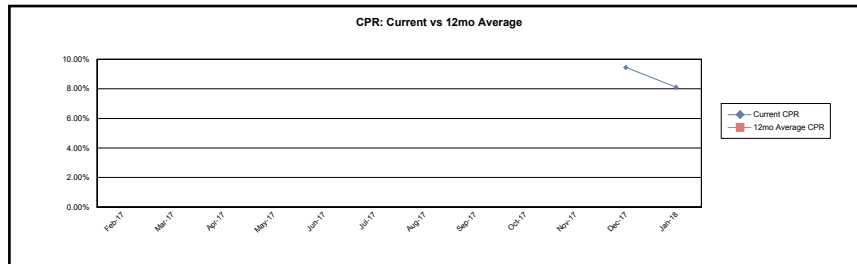
Current Month 0.703 %
3 Month Average 0.000 %
12 Month Average 0.000 %

CPR

Current Month 8.112 %
3 Month Average 0.000 %
12 Month Average 0.000 %

PSA

Current Month 566.589 %
3 Month Average 0.000 %
12 Month Average 0.000 %



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044863828	350,200.87	0.00	0.000%	350,200.87
0044867283	112,046.80	0.00	0.000%	112,046.80
Totals	462,247.67	0.00		

Repurchases Due To Other				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager – CONN-AVE 2017-C07), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Exchange History

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jan-2018

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Supplemental Reporting

Effective Distribution Date: 11/27/2017

Incoming Certificate:

Class	Prior Value	Issued Value
2M-2A	0	6,333,333.00
2M-2B	0	6,333,333.00
2M-2C	0	6,333,334.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2	19,000,000.00	0

Effective Distribution Date: 11/28/2017

Incoming Certificate:

Class	Prior Value	Issued Value
2E-F5	0	10,000,000.00
2M-2A	0	5,000,000.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2	15,000,000.00	0

Effective Distribution Date: 11/28/2017

Incoming Certificate:

Class	Prior Value	Issued Value
1E-F5	0	5,480,002.19
1M-2A	0	2,719,997.81

Outgoing Certificates:

Class	Prior Value	Issued Value
1M-2	8,200,000.00	0